Colloque CIREQ d'économétrie en l'honneur de Jean-Marie Dufour

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CIREQ Econometrics Conference in Honor of Jean-Marie Dufour

7-8 mai / May 2016

Hôtel de l'Institut
3535, rue Saint-Denis, Montréal

Organisatrices / Organizers

- Marine Carrasco (Université de Montréal, CIRANO, CIREQ)
- Victoria Zinde-Walsh (McGill University, CIREQ)

Support financier / Financial Support

CIRANO Allier savoir et décision — Centre interuniversitaire de recherche en analyse des organisations;

Canada Research Chairs / Chaires de recherche du Canada — la Chaire de recherche du Canada en économie de Russell Davidson / Russell Davidson's Canada Research Chair in Economics

McGill — la Chaire William Dow d'économie politique de Jean-Marie Dufour / Jean-Marie Dufour's William Dow Chair in Political Economy, McGill University

McGill — Department of Economics, McGill University

International Association for APPLIED ECONOMETRICS

Samedi 7 mai 2016 **Saturday, May 7, 2016**

8:30-8:50 **Inscription et petit-déjeuner continental / Registration and Continental Breakfast**

8:50-9:00 **Accueil / Welcome**

9:00-10:30 **SESSION I - Président / Chair : Russell DAVIDSON** (McGill University, CIREQ)

Frank KLEIBERGEN (University of Amsterdam)
Efficient Size Correct Subset Inference in Linear Instrumental Variables Regression

Sophocles MAVROEIDIS (Oxford University)
New Results on Subvector Tests in Linear IV Regression

Ivana KOMUNJER (University of California at San Diego), Yinchu Zhu (University of California at San Diego)
Inference on Manifolds

10:30-11:00 **Pause / Break**

11:00-12:30 **SESSION II - Président / Chair : Prosper DOVONON** (Concordia University, CIREQ)

James STOCK (Harvard University), Eben Lazarus (Harvard University)
Identification of Factor-Augmenting Technical Growth and the Decline of the Labor Share

Jean-Jacques Forneron (Columbia University), **Serena NG** (Colombia University)
The ABC of Simulation Estimation with Auxiliary Statistics

Xiaojun Song (Peking University), **Abderrahim TAAMOUTI** (Durham University)
Measuring Nonlinear Granger Causality in Quantile

12:30-14:00 **Lunch**

14:00-15:30 **SESSION III - Président / Chair : John GALBRAITH** (McGill University, CIREQ)

Caio Almeida (Fundação Getulio Vargas, EPGE), Kym Ardison (Fundação Getulio Vargas, EPGE), **René GARCIA** (EDHEC Business School), Jose Vicente (Central Bank of Brazil)
Nonparametric Tail Risk, Stock Returns and the Macroeconomy

Christian Bontemps (ENAC, Toulouse School of Economics), Jean-Marie Dufour (McGill University, CIRANO, CIREQ), **Nour MEDDAHI** (Toulouse School of Economics)
Optimal Moment-Based Tests for Distributional Assumptions

Marie-Claude Beaulieu (CRÉFA, Université Laval), Jean-Marie Dufour (McGill University, CIRANO, CIREQ), **Lynda KHALAF** (Carleton University)
Covariance Invariance Results for HAC Robust Tests in Multiple Equation Models

15:30-17:00

POSTER SESSION IV

Md. Nazmul AHSAN (McGill University)
High-Frequency Instruments and Identification-Robust Inference for Stochastic Volatility Models

Firmin DOKO TCHATOKA (University of Adelaide)
Inconsistency of the Bootstrap for the Subset Anderson-Rubin Test and Bonferroni-Based Size Correction

Mohamed DOUKALI (Université de Montréal, CIREQ)
Testing Overidentifying Restrictions with Many Instruments and Heteroskedasticity Using Regularized Jackknife IV Estimator

Jean-Jacques FORNERON (Columbia University)
A Likelihood-Free Reverse Sampler of the Posterior Distribution

Andrew HENCIC (York University)
Noncausal Processes in Application to Bitcoin Exchange Rates

Bixi JIAN (McGill University)
High Dimensional Market Network Connectedness : Multiple Horizons Granger Causality Measure

Ada NAYIHOUBA (Université de Montréal, CIREQ)
A Regularization Approach to the Dynamic Panel Data Model Estimation

Vinh NGUYEN (McGill University)
Noncentral $\chi 2$ Distributions and Regressions with Missing Variables

Dalibor STEVANOVIC (UQAM)
Common Sources of Instabilities in Macroeconomic Dynamics

Purevdorj TUVAANDORJ (ENSAI)
Regression Discontinuity Designs and White Noise Models

Pascale VALERY (HEC Montréal)
Rank-Robust Wald-Type Tests : A Regularization Approach

Ke-Li XU (Texas A&M University)
Global Estimation and Inference of Regression Discontinuity Design with Discrete Ordered or Duration Outcomes

18:00 **Souper de conférence** (*sur invitation seulement*) **/ Conference Dinner** (*invitation only*)

Dimanche 8 mai 2016 **Sunday, May 8, 2016**

8:30-9:00 **Inscription et petit-déjeuner continental / Registration and Continental Breakfast**

9:00-10:30 **SESSION V – Président / Chair : Bryan CAMPBELL** (Concordia University)

Joann Jasiak (York University), **Christian GOURIÉROUX** (University of Toronto, Crest)
Misspecification of Causal and Non-Causal Orders in Autoregressive Processes

Prosper Dovonon (Concordia University, CIREQ), **Alastair HALL** (University of Manchester)
GMM and Indirect Inference in Models that Are Second Order Identified

Sílvia Gonçalves (Western University), **Benoit PERRON** (Université de Montréal, CIRANO, CIREQ)
Bootstrapping Factor Models with Cross-Sectional Dependence

10:30-11:00 **Pause / Break**

11:00-12:30 **SESSION VI – Présidente / Chair : Joann JASIAK** (York University)

Aman ULLAH (University of California at Riverside)
Information-Theoretic Model Selection and Estimation with Interval Data

Christian BONTEMPS (ENAC & Toulouse School of Economics), Thierry Magnac (Toulouse School of Economics), David Pacini (Bristol University)
Wealth Elasticity of Risky Assets with Partial Observability

Sermin Gungor (Bank of Canada), **Richard LUGER** (Université Laval)
Small-Sample Tests for Stock Return Predictability with Possibly Non-Stationary Regressors and GARCH-Type Effects

12:30-14:00 **Lunch**

14:00-15:30 **SESSION VII – Présidente / Chair : Sílvia GONÇALVES** (Western University)

James MacKINNON (Queen's University), Matthew Webb (Carleton University)
Difference-in-Differences Inference with Few Treated Clusters

Marcelo MOREIRA (Fundação Getulio Vargas), Humberto Moreira (Fundação Getulio Vargas)
Optimal Two-Sided Tests for Instrumental Variables Regression with Heteroskedastic and Autocorrelated Errors

Dante Amengual (Cemfi), **Marine CARRASCO** (Université de Montréal, CIRANO, CIREQ), Enrique Sentana (Cemfi)
Testing Distributional Assumptions Using a Continuum of Moments

15:30 **Clôture / Adjourn**